



Backtest #29421 · AMZN · EVO_GG1RSISNIP_v1299

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1299 strategy on AMZN failed decisively, yielding a negative ROI of -12.04% and a Sharpe ratio of -0.94. With only three trades, the 33.3% win rate and 17.14% max drawdown lack statistical significance, rendering the results noise rather than signal. The sample size is too small to validate the logic or assess true risk-adjusted performance. Immediate next steps require expanding the backtest window to increase trade count for meaningful confidence. Do not proceed to live deployment with this unproven edge.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05